Package ‘rtrend’

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Title Trend Estimating Tools

Description The traditional linear regression trend, Modified Mann-Kendall (MK) non-parameter trend and bootstrap trend are included in this package. Linear regression trend is rewritten by ‘.lm.fit’. MK trend is rewritten by ‘Rcpp’. Finally, those functions are about 10 times faster than previous version in R.

Reference:

Version 0.1.0

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Encoding UTF-8

RooxygenNote 7.1.1

LinkingTo Rcpp

Imports Rcpp, fftwtools, boot, magrittr, matrixStats, ggplot2

Suggests covr, testthat (>= 3.0.0)

URL https://github.com/rpkgs/rtrend

BugReports https://github.com/rpkgs/rtrend/issues

Config/testthat/edition 3

NeedsCompilation yes

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mkTrend_r

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| mkTrend_r | Modified Mann Kendall |

Description

If valid observations <= 5, NA will be returned.

Usage

mkTrend_r(x, ci = 0.95, IsPlot = FALSE)

mkTrend(y, x = seq_along(y), ci = 0.95, IsPlot = FALSE)

Arguments

- `x`: numeric vector
- `ci`: critical value of autocorrelation
- `IsPlot`: boolean
- `y`: numeric vector

Details

mkTrend is 4-fold faster with .lm.fit.

Value

- $Z_0$: The original (non corrected) Mann-Kendall test Z statistic.
- $pval_0$: The original (non corrected) Mann-Kendall test p-value
- $Z$: The new Z statistic after applying the correction
- $pval_1$: Corrected p-value after accounting for serial autocorrelation $N/n*s$ Value of the correction factor, representing the quotient of the number of samples $N$ divided by the effective sample size $n*s$
- $slp$: Sen slope, The slope of the (linear) trend according to Sen test

Note

slp is significant, if $pval < \alpha$.

Author(s)

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References


See Also

fume::mktrend and trend::mk.test

Examples

```r
x <- c(4.81, 4.17, 4.41, 3.59, 5.87, 3.83, 6.03, 4.89, 4.32, 4.69)
r <- mkTrend(x)
r_cpp <- mkTrend(x, IsPlot = TRUE)
```

---

**Description**

- `slope`: linear regression slope
- `slope_p`: linear regression slope and p-value
- `slope_mk`: mann kendall Sen’s slope and p-value
- `slope_boot`: bootstrap slope and p-value

**Usage**

```
slope(y, x)
slope_p(y, x, fast = TRUE)
slope_mk(x)
slope_boot(y, slope_FUN = slope, times = 100, alpha = 0.1, seed)
```

**Arguments**

- `y` vector of observations of length n, or a matrix with n rows.
- `x` vector of predictor of length n, or a matrix with n rows.
- `fast` Boolean. If true, `stats::.lm.fit()` will be used, which is 10x faster than `stats::.lm()`.
- `slope_FUN` one of `slope()`, `slope_p()`, `slope_mk()`
- `times` The number of bootstrap replicates.
- `alpha` significant level, default 0.1
- `seed` a single value, interpreted as an integer, or NULL (see ‘Details’).
Value

slope and p-value are returned. For slope_boot, slope is estimated in many times. The lower, mean, upper and standard deviation (sd) are returned.

Examples

```r
y <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
r <- slope(y)
r_p <- slope_p(y)
r_mk <- slope_mk(y)
r_boot <- slope_boot(y)
```

Description

stat_mk

Usage

```r
stat_mk(
  mapping = NULL,
  data = NULL,
  geom = "line",
  position = "identity",
  na.rm = FALSE,
  show.legend = NA,
  inherit.aes = TRUE,
  ...
)
```

Arguments

- `mapping` Set of aesthetic mappings created by `aes()` or `aes()`. If specified and `inherit.aes = TRUE` (the default), it is combined with the default mapping at the top level of the plot. You must supply `mapping` if there is no plot mapping.
- `data` The data to be displayed in this layer. There are three options:
  - If `NULL`, the default, the data is inherited from the plot data as specified in the call to `ggplot()`.
  - A `data.frame`, or other object, will override the plot data. All objects will be fortified to produce a data frame. See `fortify()` for which variables will be created.
  - A function will be called with a single argument, the plot data. The return value must be a `data.frame`, and will be used as the layer data. A function can be created from a `formula` (e.g. `~ head(.x,10)`).
Use to override the default connection between `geom_smooth()` and `stat_smooth()`.

Position adjustment, either as a string, or the result of a call to a position adjustment function.

If `FALSE`, the default, missing values are removed with a warning. If `TRUE`, missing values are silently removed.

Logical. Should this layer be included in the legends? `NA`, the default, includes if any aesthetics are mapped. `FALSE` never includes, and `TRUE` always includes. It can also be a named logical vector to finely select the aesthetics to display.

If `FALSE`, overrides the default aesthetics, rather than combining with them. This is most useful for helper functions that define both data and aesthetics and shouldn’t inherit behaviour from the default plot specification, e.g. `borders()`.

Other arguments passed on to `layer()`. These are often aesthetics, used to set an aesthetic to a fixed value, like `colour = "red"` or `size = 3`. They may also be parameters to the paired `geom/stat`.

No return. This function is used to calculate data for ggplot2 `geom_*`, just like `ggplot2::stat_smooth()`.

library(ggplot2)

```r
ggplot(mpg, aes(displ, hwy, colour = drv)) +
  geom_point() +
  stat_mk()
```

<table>
<thead>
<tr>
<th>summary_lm</th>
<th>summary_lm</th>
</tr>
</thead>
</table>

Summary method for class ".lm.fit". It’s 200 times faster than traditional `lm`.

```
summary_lm(obj, ...)
```

Object returned by `.lm.fit`.

Ignored

A p x 4 matrix with columns for the estimated coefficient, its standard error, t-statistic and corresponding (two-sided) p-value. Aliased coefficients are omitted.
Examples

```r
set.seed(129)
n <- 100
p <- 2
X <- matrix(rnorm(n * p), n, p) # no intercept!
y <- rnorm(n)

obj <- .lm.fit (x = cbind(1, X), y = y)
info <- summary_lm(obj)
```
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